ZLB DATA AS OF AUG 31, 2023

BMO Global Asset Management

BMO Low Volatility Canadian Equity ETF

Fund Details

Ticker	ZLB
Base Currency	CAD
Exchange	TSX
Inception Date	Oct 21, 2011
Maximum Annual Management Fee	0.35%
Management Expense Ratio	0.39%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Quarterly

Fund Characteristics

Net Assets (Mn)	$ 3,092.93
Number of Securities	52
Shares Outstanding	76,525,000
Market Cap ($Bn)	1,488.91
Price/Earnings Ratio	19.65
Price/Book Ratio	2.42
Annualized Distribution Yield (%)	2.77
Beta	0.73

Correlation

Index Return data based on - year as of Aug 31, 2023

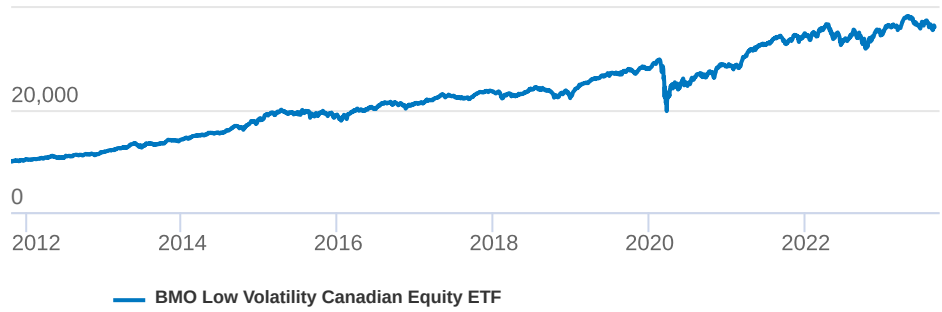
Portfolio Strategy

BMO Low Volatility Canadian Equity ETF has been designed to provide exposure to a low beta weighted portfolio of Canadian stocks. Beta measures the security's sensitivity to market movements. The ETF utilizes a rules based methodology to build a portfolio of less market sensitive stocks from a universe of Canadian large cap stocks. The underlying portfolio is rebalanced in June and reconstituted in December.

Fund Benefits

- Designed for investors looking for growth solutions
- Exposure to diversified Canadian equities
- Holdings consist of Canadian equities with lower volatility than the market
- Professionally managed by BMO Global Asset Management

Growth of 10,000



Fund Performance

Annualized Performance

For period ending Aug 31, 2023

	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	10Yr	Since Inception
NAV	-2.37%	-1.52%	-0.47%	3.91%	6.19%	10.83%	8.65%	10.58%	11.46%
Index	-	-	-	-	-	-	-	-	-

Risk Rating

Low	**Low to Medium**	Medium	Medium to High	High

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Sector Allocation

- 19.77% Financials
- 16.10% Consumer Staples
- 13.76% Utilities
- 12.72% Industrials
- 10.29% Materials
- 9.33% Real Estate
- 8.54% Communication Services
- 5.58% Consumer Discretionary
- 3.41% Information Technology

Top Holdings

Hydro One Ltd	4.06%
Metro Inc/Cn	3.56%
Empire Co Ltd 'A'	3.56%
Loblaw Companies Ltd	3.40%
Fortis Inc	3.07%
Franco-Nevada Corp	3.04%
Barrick Gold Corp	2.94%
Waste Connections Inc	2.89%
Emera Inc	2.84%
Thomson Reuters Corp	2.74%

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